

## **R E M A R K S**

Claims 8-9, 19-23 and 28-39 are in the application, with Claims 8-9, 19-21 and 23 having been amended, with Claims 1-7, 10-18 and 24-27 having been cancelled, and with Claims 28-39 having been added. Claims 8, 19, 23, 28 and 35 are the independent claims herein. No new matter has been added. Reconsideration and further examination are respectfully requested.

A substitute declaration executed by applicant Steven B. Horn is filed herewith. Applicants' attorneys are in the process of obtaining the other substitute declarations and will forward the same to the PTO as soon as they are available.

The Abstract has been rewritten so as to comply with the requirements therefor.

### **Claim Rejections Under 35 USC § 101**

Claims 8-9 are rejected as being directed to non-statutory subject matter. To overcome this rejection, claim 8 has been amended in accordance with the Examiner's suggestion to make clear that claim 8 is directed to statutory subject matter

### **Claim Rejections Under 35 USC § 112, 2<sup>nd</sup> Paragraph**

Claims 8-9, 19-22 and 23 are rejected under 35 U.S.C. 112, second paragraph, as being indefinite. To overcome this rejection, claims 8, 9, 19, 20, 21, and 23 have been amended in accordance with the Examiner's suggestions, and are now believed to be sufficiently definite to satisfy the statute.

### **Claim Rejections Under 35 USC § 102(e)**

Claims 8-9, 19-21 and 23 are rejected under 35 USC 102(e) as being anticipated by U.S. Patent No. 6,317,728 (Kane).

To overcome this rejection, claims 8 and 19 have been amended to recite that the market plug-ins each implement a respective different limit on trading volume, each of the limits being

applicable to a respective market. Claim 22 has been amended to similar effect. Support for these new limitations is found at page 5, lines 15-20 of the specification.

It is noted that the Kane reference does not disclose market plug-ins as now specified in claims 8, 19, 22. The Kane reference refers to numerous “intelligent agents” which are part of the software for a trading system and which effectively “vote” on whether the trading system should take short or long positions. However, the reference does not indicate that the intelligent agents implement various limits on trading volume. More generally, the reference does not discuss limits on trading volume, and does not disclose plug-ins or any other mechanism related to implementing limits on trading volume. It is therefore submitted that claims 8, 19 and 23, at least as now presented, are patentable over the Kane reference.

Claims 9 and 20-22 are dependent claims and are submitted as patentable on the same basis as their parent independent claims. It is not believed that the rejection of claim 22 under § 103 raises any additional issues that need to be addressed herein.

### **New claims**

New claims 28-39 have been added in this paper. Claim 28 is an independent method claim directed to a “method for computerized trading” that includes “providing a plurality of algorithm plug-ins, each of the algorithm plug-ins for implementing a respective trading strategy from a plurality of trading strategies, all of the trading strategies being different from each other”, “providing a plurality of market plug-ins, each of the market plug-ins for implementing rules for a respective market from a plurality of markets, all of the markets being different from each other”, “selecting one of the algorithm plug-ins”, “selecting one of the market plug-ins”, “configuring an engine with the selected one of the algorithm plug-ins and with the selected one of the market plug-ins, the engine being for providing to the selected one of the algorithm plug-ins access to market data and for sending orders on behalf of the selected one of the algorithm plug-ins and for receiving notification of executions of orders on behalf of the selected one of the algorithm plug-ins” and “using the configured engine to carry out trades in accordance with the

trading strategy implemented by the selected one of the algorithm plug-ins and in accordance with market rules implemented by the selected one of the market plug-ins”.

Support for the step of providing a plurality of algorithm plug-ins is found at FIGS. 1 and 2, and at page 7, lines 1-22 of the specification.

Support for the step of providing a plurality of market plug-ins is found at FIGS. 1, 2 and 7, and at page 5, lines 15-20 and page 8, lines 11-18 of the specification.

Support for the step of selecting one of the algorithm plug-ins is found at FIGS. 1, 2 and 6-9 and at page 5, line 21 to page 6, line 9 of the specification.

Support for the step of selecting one of the market plug-ins is found at FIGS. 1, 2, 7 and 8 and at page 6, lines 3-11 of the specification.

Support for the step of configuring an engine is found at FIGS. 1, 2, 6 and 7 and at page 5, lines 22-26 of the specification.

Support for the step of using the configured engine to carry out trades is found at FIGS. 8 and 9 and at page 6, lines 26-28 of the specification.

It is noted that the Kane reference does not disclose market plug-ins “for implementing rules for a respective market from a plurality of markets”, as specified in claim 28. While Kane discusses rules for a trading strategy to determine whether to buy or sell a security, Kane’s discussion of rules does not extend to market rules. At least for this reason, claim 28 is believed to be patentable over Kane and also over the other prior art of record.

New claims 29-34 are dependent on claim 28 and are believed to be allowable for the same reasons as claim 28 as well as by virtue of the additional limitations recited in those claims.

Claim 29 recites that a first one of the market plug-ins implements a first limit on trading volume and a second one of the market plug-ins implements a second limit on trading volume that is different from the first limit. Support for this recitation is found at page 5, lines 15-20 of the specification.

Claims 30-32 recite specifics in regard to trading strategies implemented by the algorithm plug-ins. Support for these specific trading strategies are found at page 5, lines 1-11 and page 7, lines 4-18 of the specification.

Claim 33 recites parameterizing the selected one of the algorithm plug-ins. Support for this recitation is found at page 5, lines 29-30 of the specification.

Claim 34 recites selecting an algorithm plug-in by selecting a selection from a pull-down menu. Support for this recitation is found at page 6, lines 19-23 of the specification and at FIG. 4.


New claim 35 is an independent apparatus claim that is parallel to claim 28, and is believed to be allowable for the same reason as claim 28. New claims 36-39 are dependent on claim 35 and are submitted as patentable on the same basis as claim 35 as well as by virtue of the additional limitations recited in those claims. Support for claims 36-39 is to be found as indicated in connection with the corresponding dependent claims of claim 28.

### CONCLUSION

Accordingly, Applicants respectfully request allowance of the pending claims. If any issues remain, or if the Examiner has any further suggestions for expediting allowance of the present application, the Examiner is kindly invited to contact the undersigned via telephone at (203) 972-3460.

Respectfully submitted,

January 18, 2005  
Date

  
\_\_\_\_\_  
Nathaniel Levin  
Registration No. 34,860  
Buckley, Maschoff & Talwalkar LLC  
Five Elm Street  
New Canaan, CT 06840  
(203) 972-3460